

# ***Introduction dynamical system modelling***

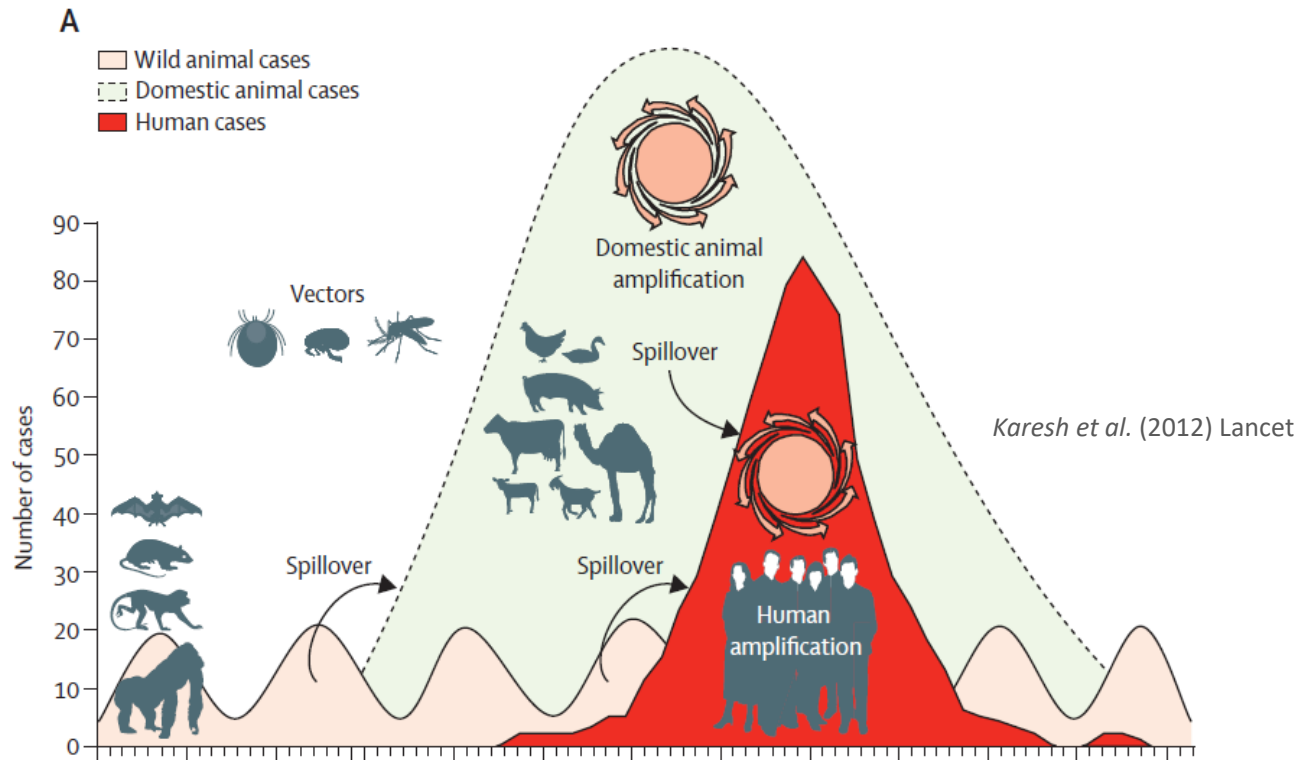
Pierre Nouvellet

pierre.nouvellet@sussex.ac.uk

*Modelling infectious disease epidemics, analysis and response*  
*Short course. Bogota. 11-15th December 2017*

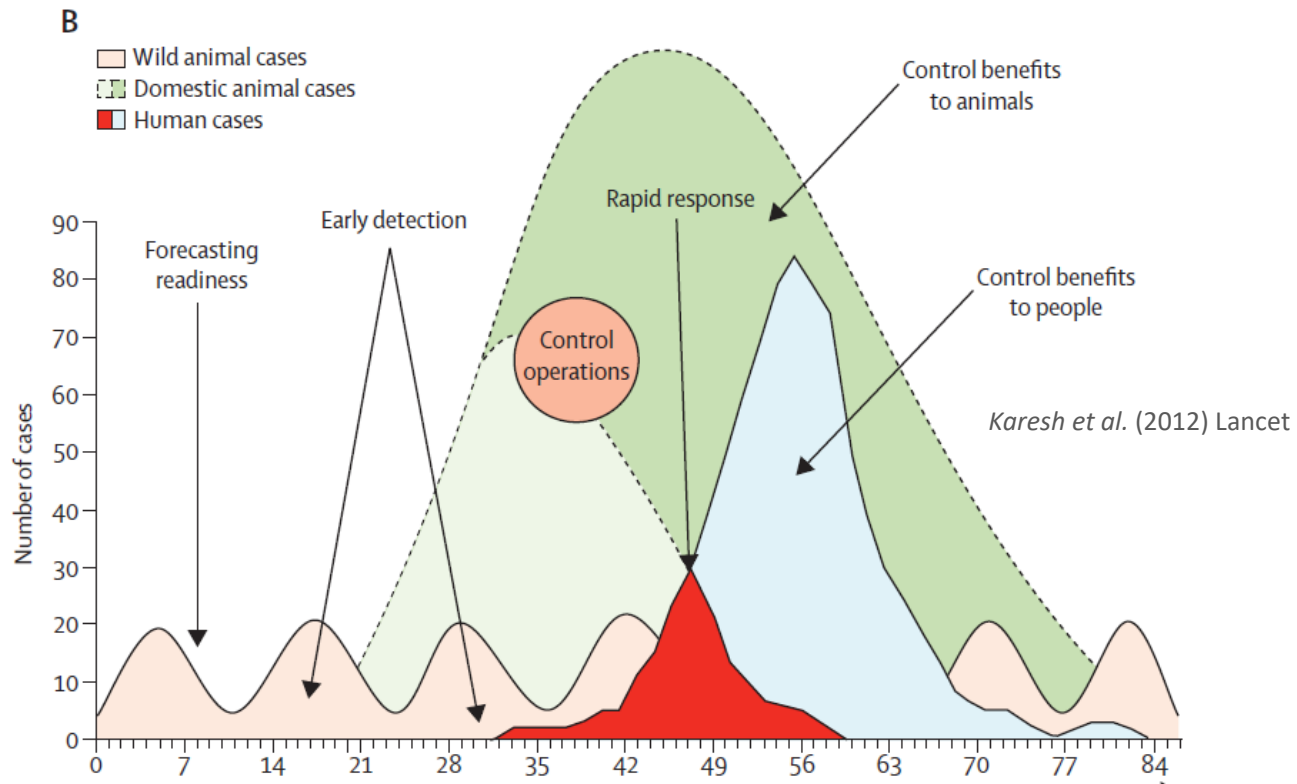
# Understanding the dynamics of ID

Being prepared and responding promptly require understanding the dynamics of the disease



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Being prepared and responding promptly require understanding the dynamics of the disease



# Objectives

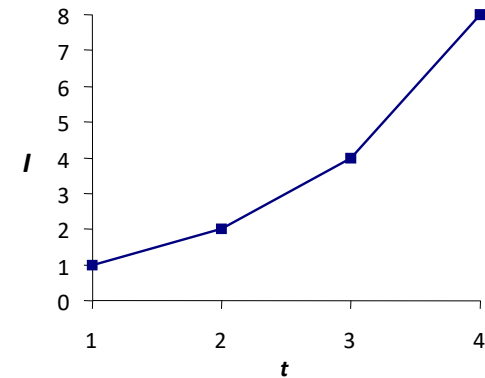
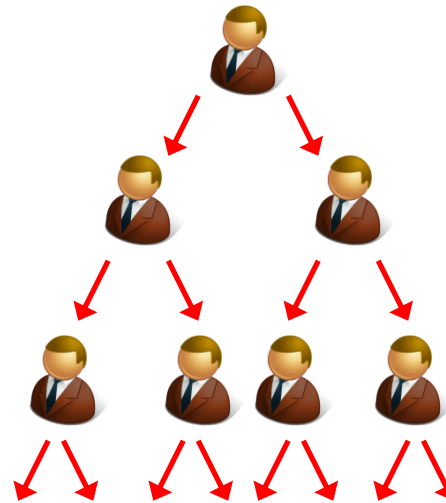
- Introduction to concepts in quantitative epidemiology of infectious diseases
- Understand the dynamics of epidemics
- Understanding key parameters
- Modelling control
- Application to Ebola

# Objectives, details

- Exponential growth
- Epidemic curve
- Flow diagrams – dynamical system
- Contact rate
- Model SEI
- Reproduction number
- Models for Ebola

# Exponential growth

- One dog is infected.
- He will infect other.
- Who will infect more.
- We obtain a chain reaction:  
an epidemic

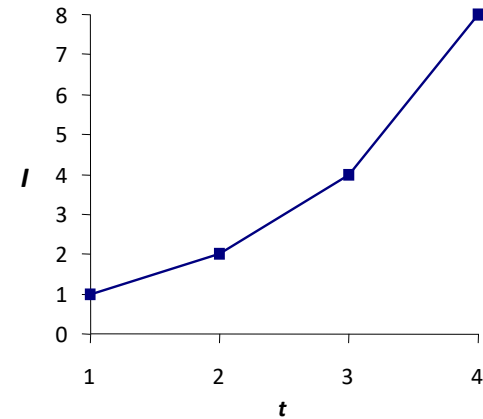
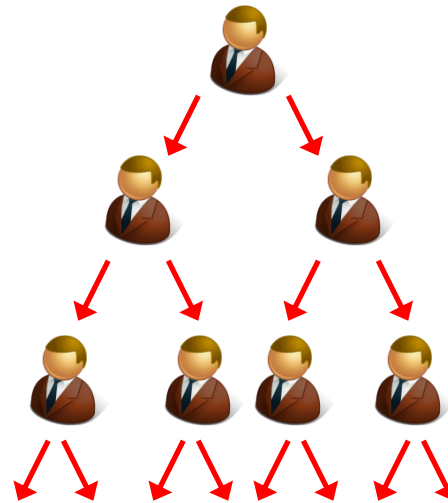


# Exponential growth

$$t=0, I_0=1$$

$$t=1, I_1=2$$

$$t=2, I_2=4$$

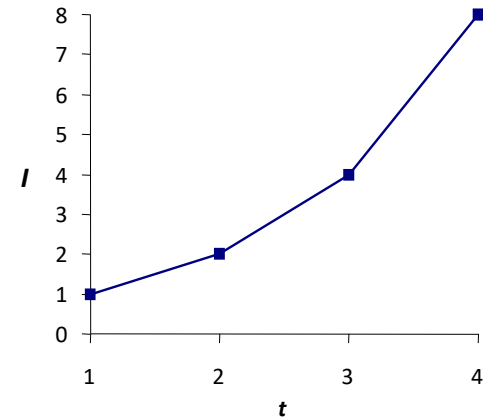
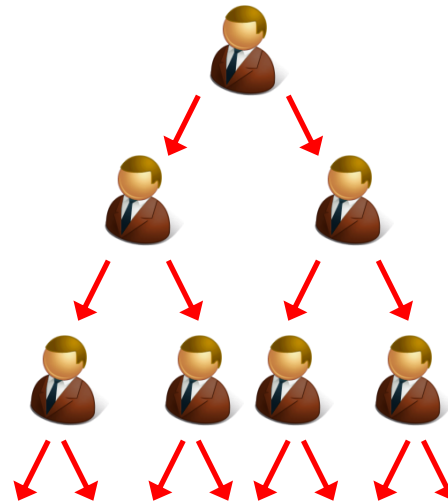


# Exponential growth

$$t=0, I_0 = 1$$

$$t=1, I_1 = 2 = I_0 \times 2$$

$$t=2, I_2 = 4 = I_1 \times 2$$



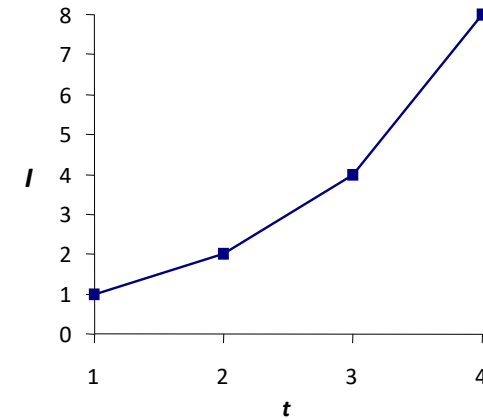
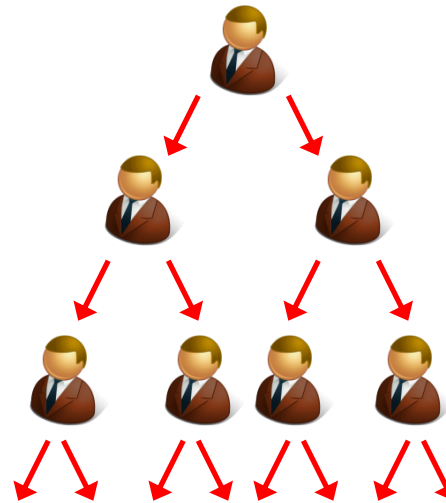


# Exponential growth

$$t=0, I_0 = 1$$

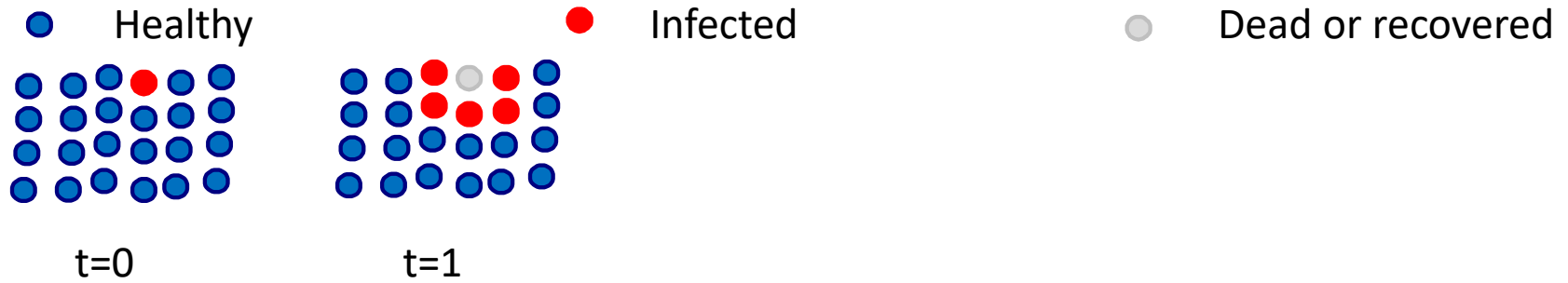
$$t=1, I_1 = 2 = I_0 \times 2$$

$$t=2, I_2 = 4 = I_1 \times 2$$

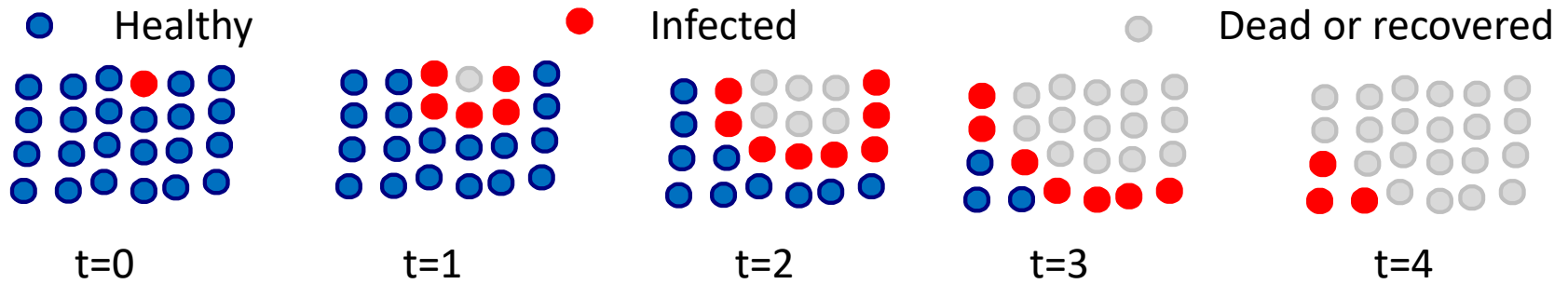


Exponential growth: 
$$I_t = I_0 \times 2^t = I_0 \times e^{r \cdot t}$$

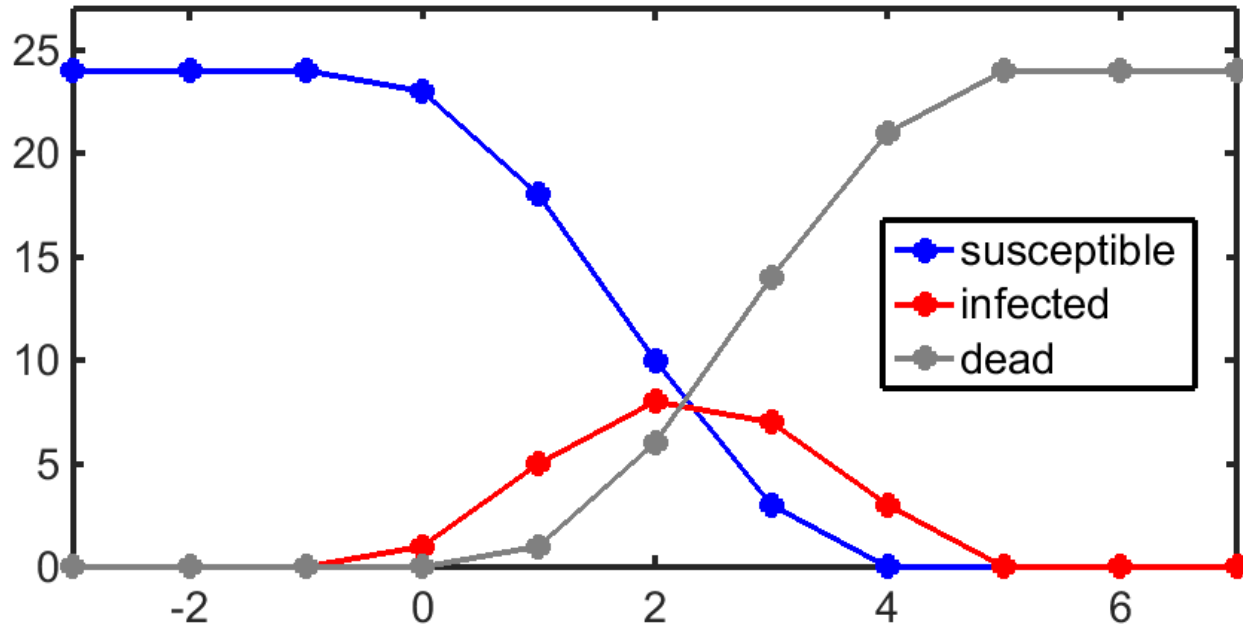
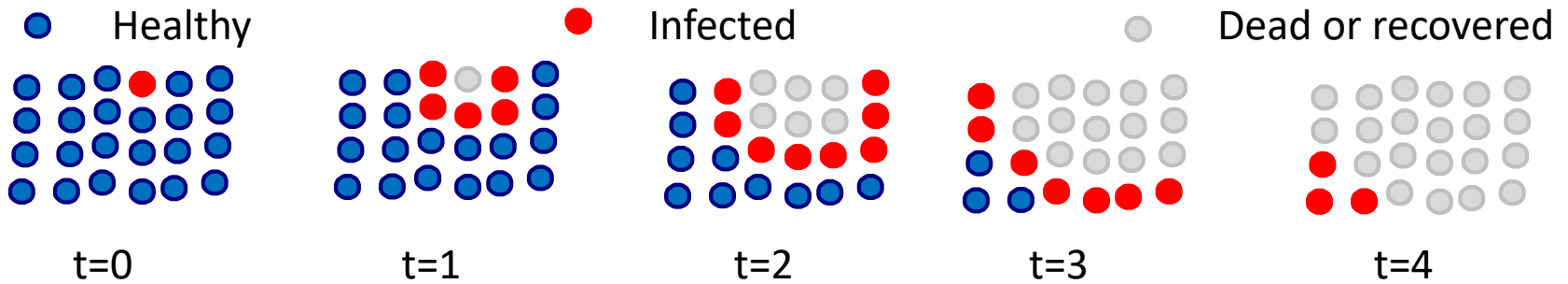
# Epidemic curve



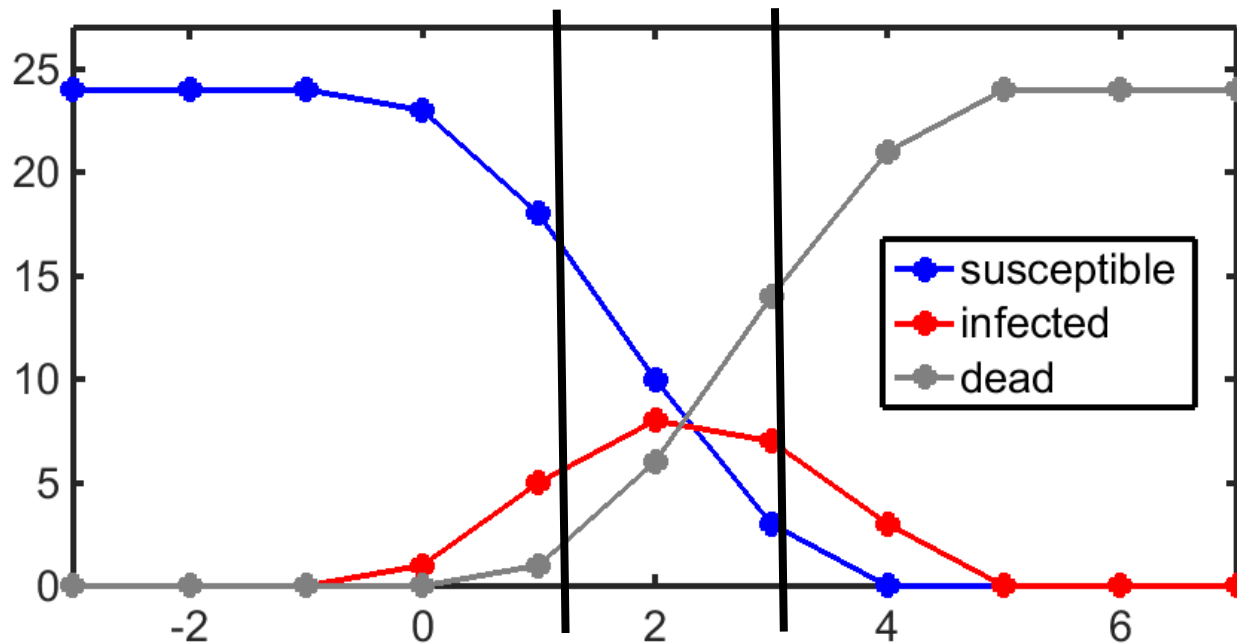
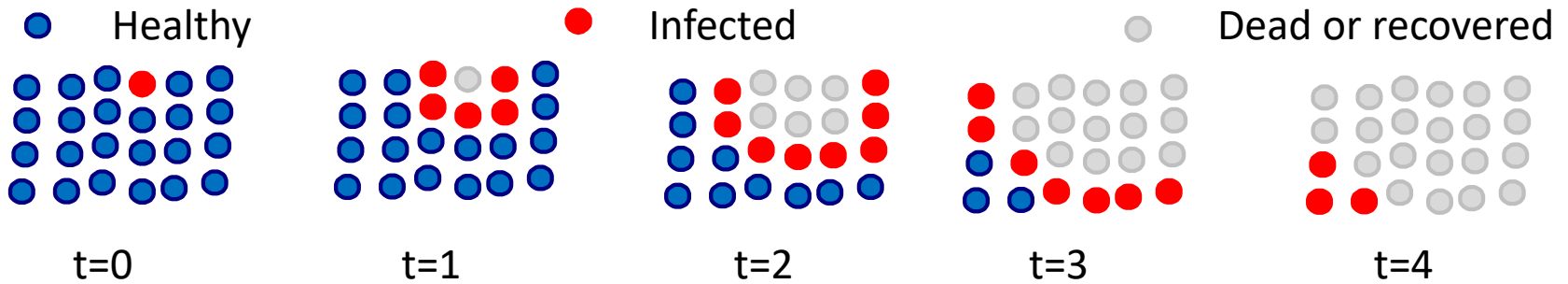
# Epidemic curve



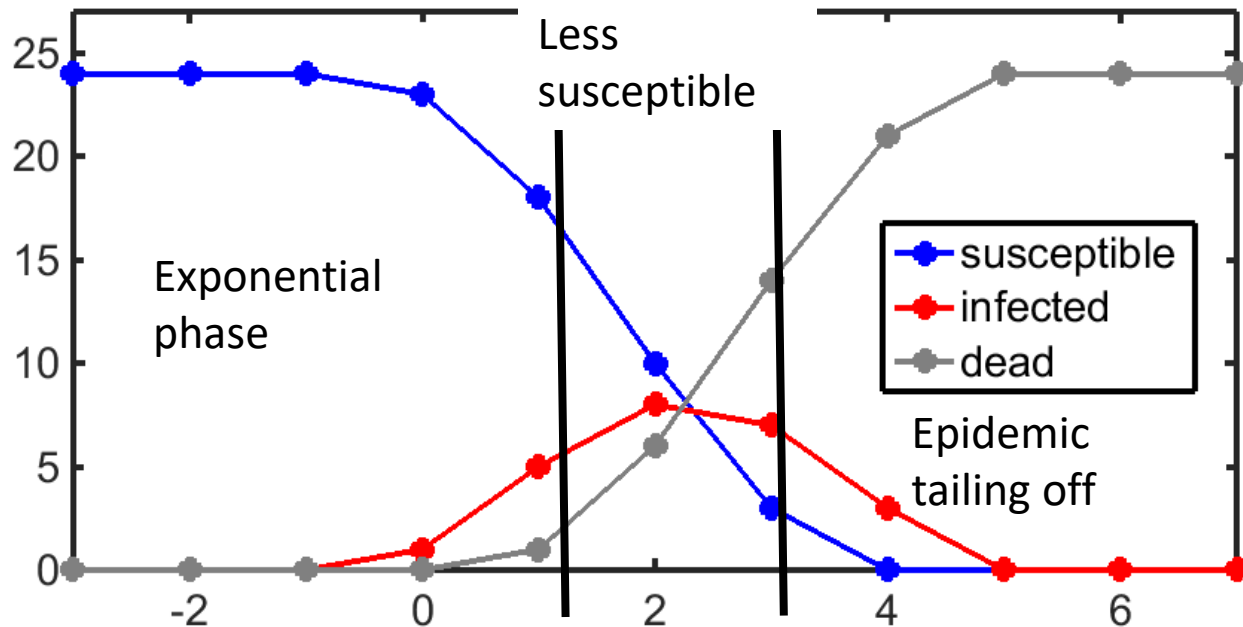
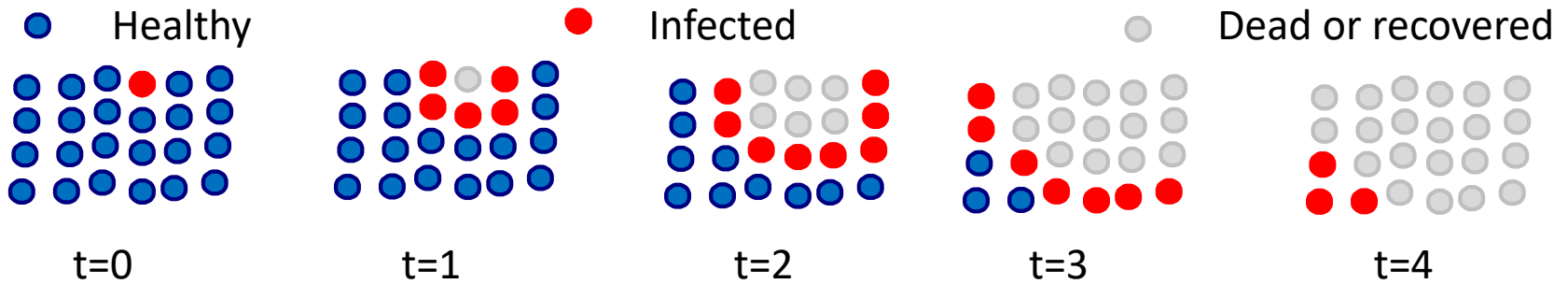
# Epidemic curve



# Epidemic curve

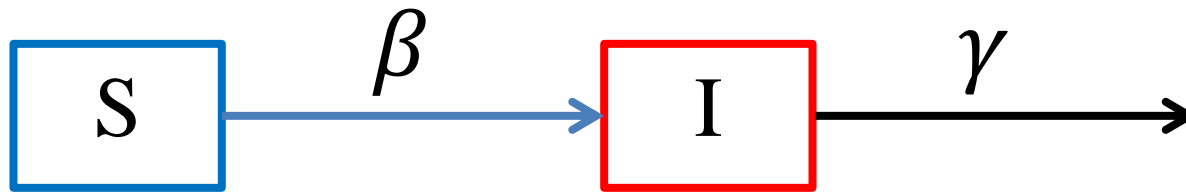


# Epidemic curve



# Flow diagram

● Healthy                      ● Infected                      ● Dead or recovered



Model SI:

$$S_t = S_{t-1} - \frac{\beta}{N} S_{t-1} I_{t-1}$$

$$I_t = I_{t-1} + \frac{\beta}{N} S_{t-1} I_{t-1} - \gamma I_{t-1}$$

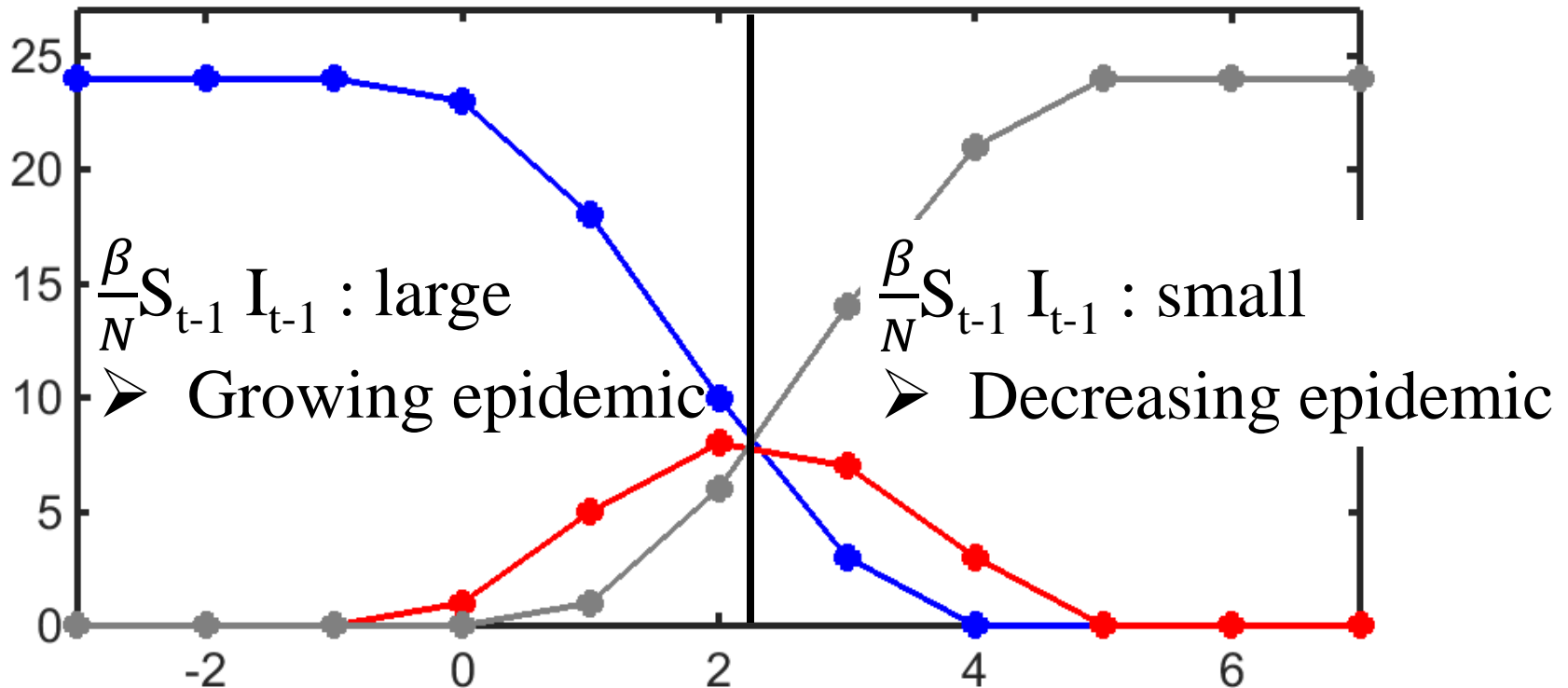
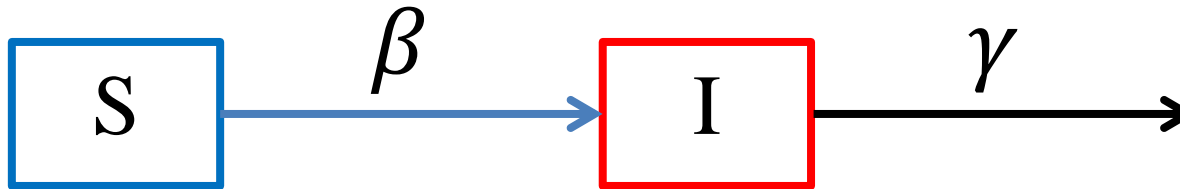
$\beta$  : transmission rate

$\frac{\beta}{N} S_{t-1} I_{t-1}$  : new infections

$\gamma$ : recovery or death rate

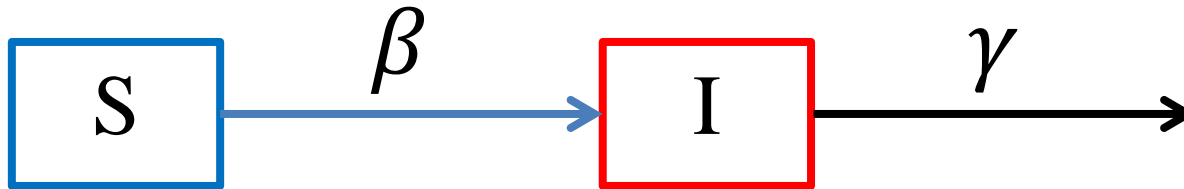
$\gamma I_{t-1}$ : nb of recoveries/deaths

# Flow diagram





# Flow diagram

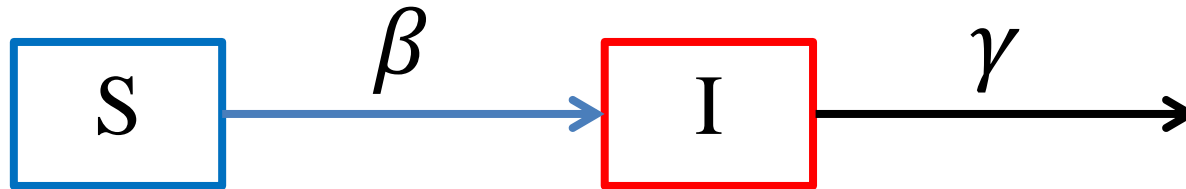


Model SI, discrete time

$$S_t = S_{t-1} - \frac{\beta}{N} S_{t-1} I_{t-1}$$

$$I_t = I_{t-1} + \frac{\beta}{N} S_{t-1} I_{t-1} - \gamma I_{t-1}$$

# Flow diagram



Model SI, discrete time

$$S_t = S_{t-1} - \frac{\beta}{N} S_{t-1} I_{t-1}$$

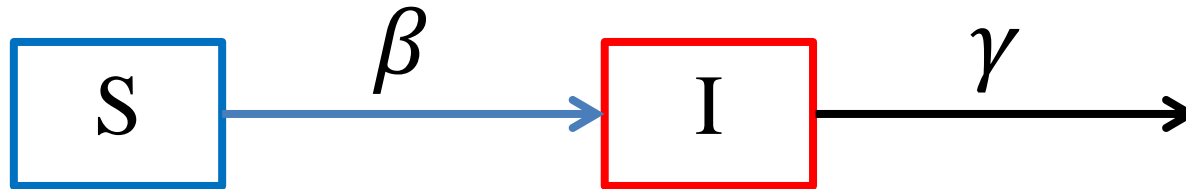
$$I_t = I_{t-1} + \frac{\beta}{N} S_{t-1} I_{t-1} - \gamma I_{t-1}$$

Continuous time

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

$$\frac{dI}{dt} = \frac{\beta}{N} S_t I_t - \gamma I_t$$

# Flow diagram



During  $dt$

$dS$ : change in susceptibles

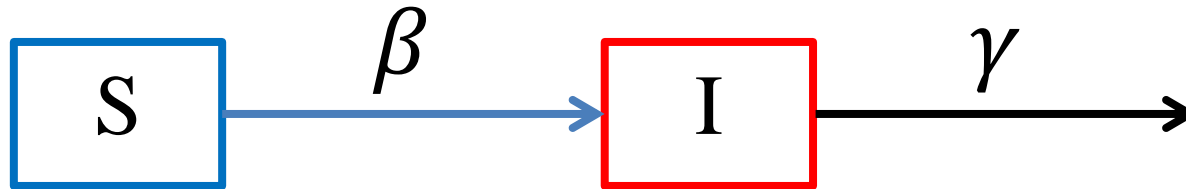
$dI$ : change in infectious

Continuous time

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

$$\frac{dI}{dt} = \frac{\beta}{N} S_t I_t - \gamma I_t$$

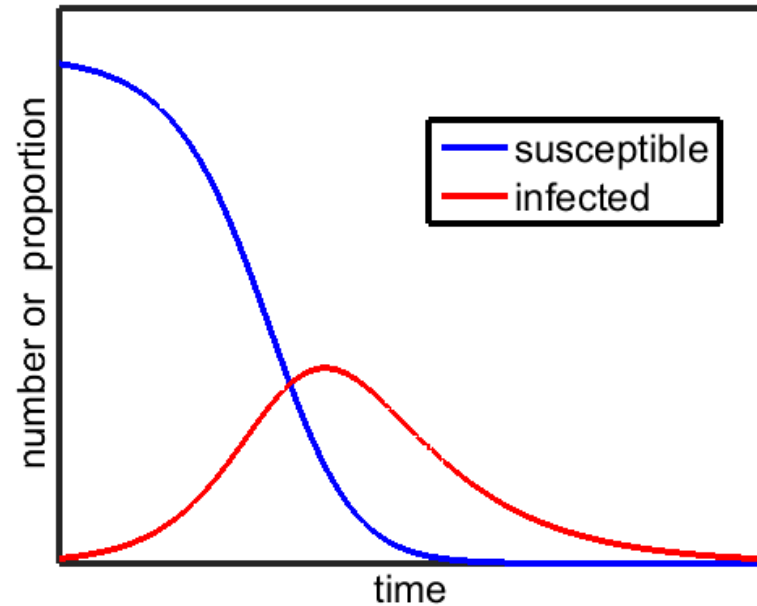
# Flow diagram



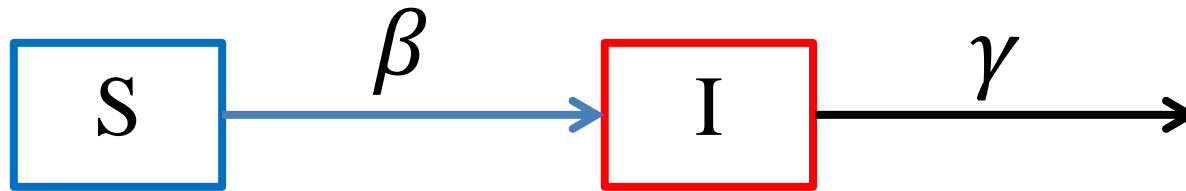
Model SI

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

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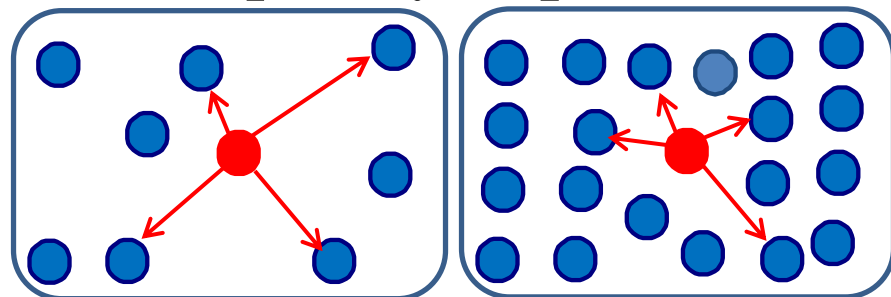


# Characterise contacts

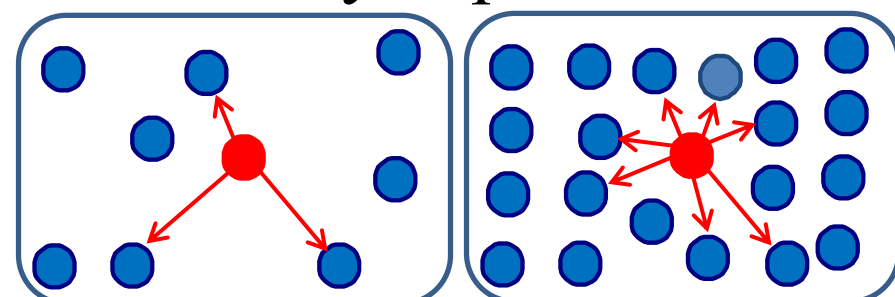


1. The number of contact is fixed, regardless of density
  - Frequency dependent contacts
2. The number of contact increase with density
  - Density dependent contact

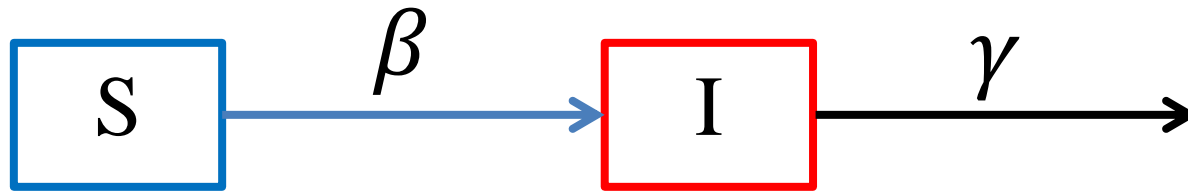
‘Frequency dependent’



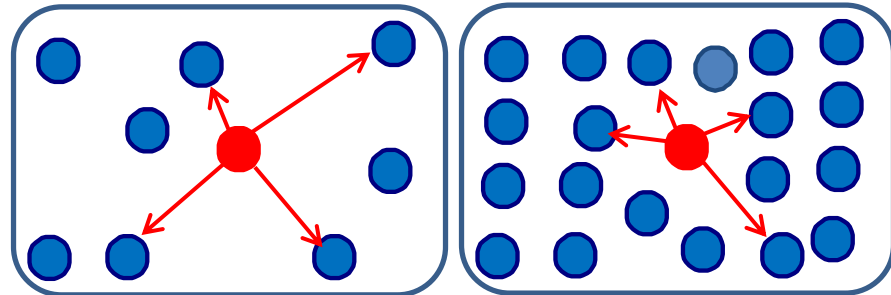
‘Density dependent’



# Characterise contacts



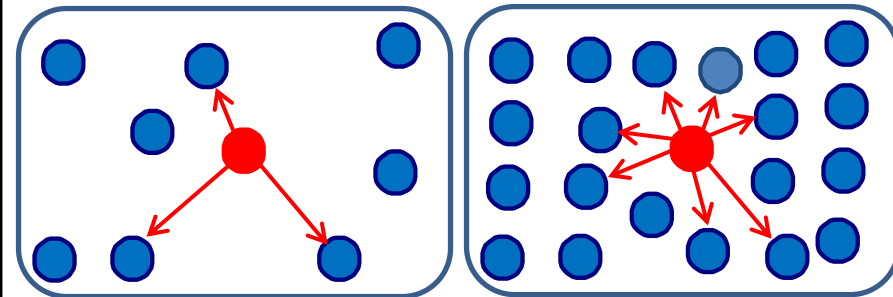
‘Frequency dependent’



Model

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

‘Density dependent’



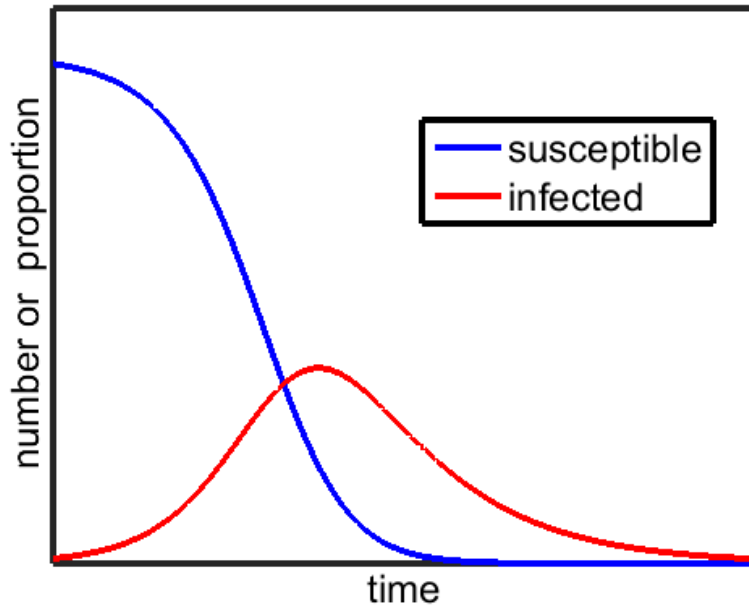
Model

$$\frac{dS}{dt} = -\beta S_t I_t$$

## Implications for the epidemic curve

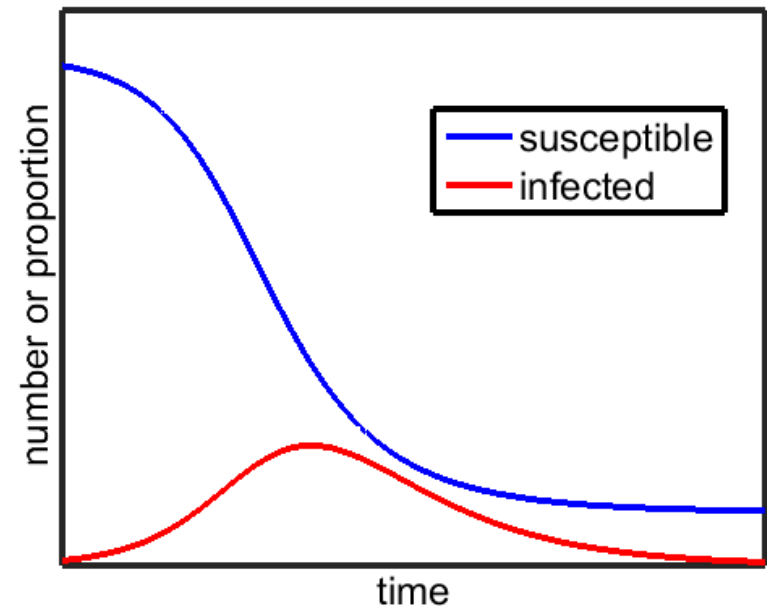
‘Frequency dependent’

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$



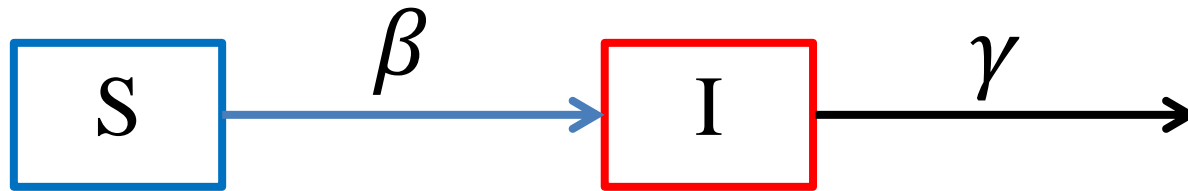
‘Density dependent’

$$\frac{dS}{dt} = -\beta S_t I_t$$

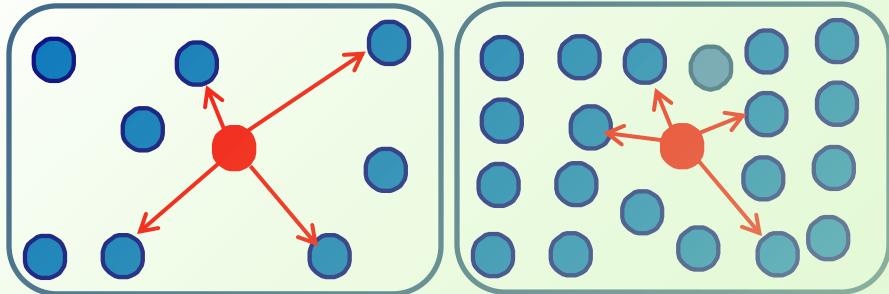


# Characterise contacts

MRC  
Centre for  
Outbreak Analysis  
and Modelling



‘Frequency dependent’

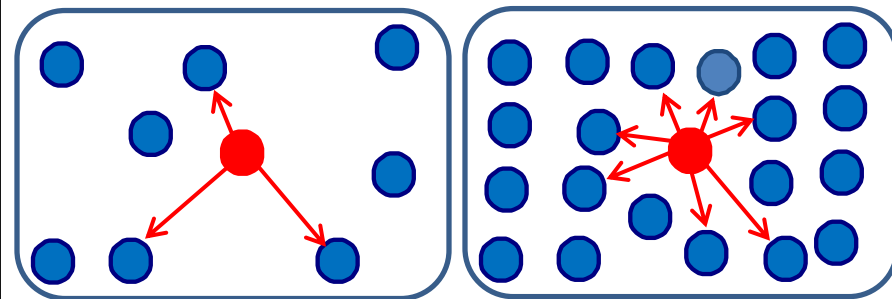


Ebola

Model

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

‘Density dependent’



Model

$$\frac{dS}{dt} = -\beta S_t I_t$$



# Reproduction number

## Definition:

**Average** number of secondary cases generated by an index case in a **large entirely susceptible** population

$$R_0 = \beta D = p c D$$

Transmission rate

Transmission probability

Contact rate

Duration of infectiousness

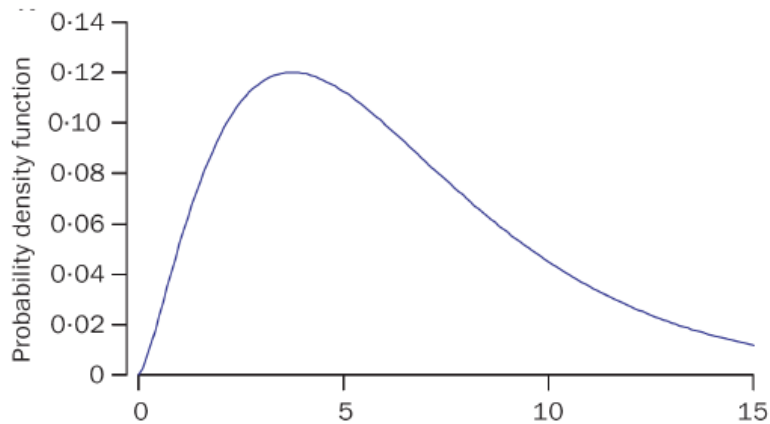
The diagram illustrates the decomposition of the reproduction number  $R_0$ . It shows the equation  $R_0 = \beta D = p c D$ . The term  $\beta$  is purple and labeled 'Transmission rate'. The term  $D$  is blue and labeled 'Duration of infectiousness'. The term  $p$  is red and labeled 'Transmission probability'. The term  $c$  is green and labeled 'Contact rate'. Arrows point from the text labels to their respective variables in the equation.

# Reproduction number

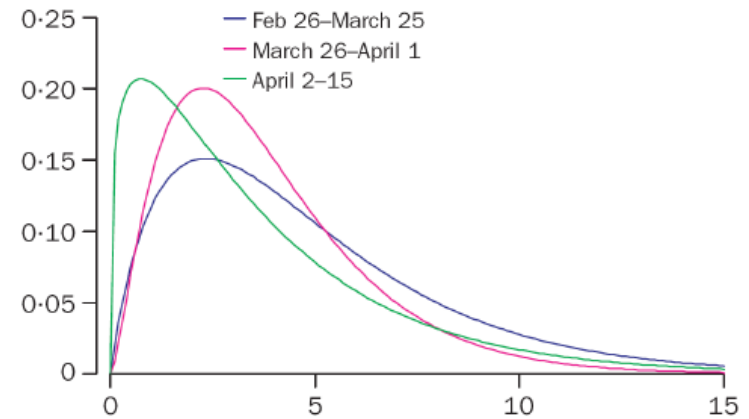
$$R_0 = \beta D = p c D$$

Transmission rate  $\beta$  Duration of infectiousness  $D$  = Transmission probability  $p$  Contact rate  $c$  Duration of infectiousness  $D$

## Duration of infectiousness: context dependent



Time from onset to recovery (or death)



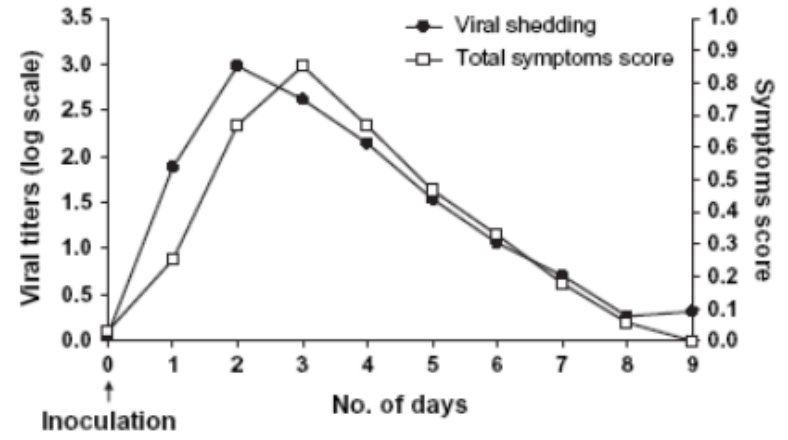
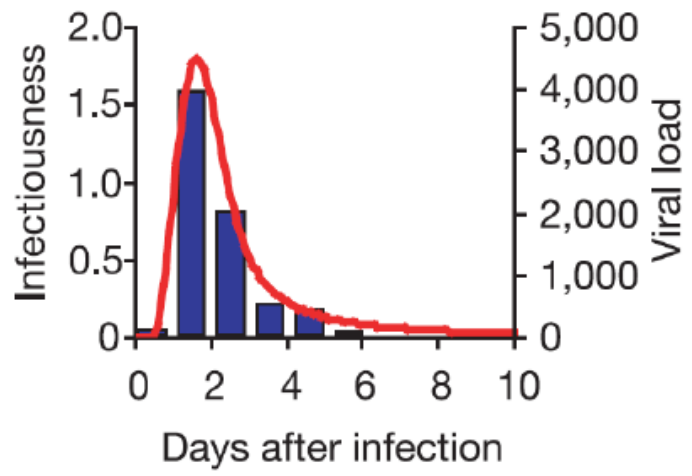
Time from onset to isolation (SARS)

# Reproduction number

$$R_0 = \beta D = p c D$$

Transmission rate  $\beta$  Duration of infectiousness  $D$  = Transmission probability  $p$  Contact rate  $c$  Duration of infectiousness  $D$

**Transmission rate: very difficult to estimate**

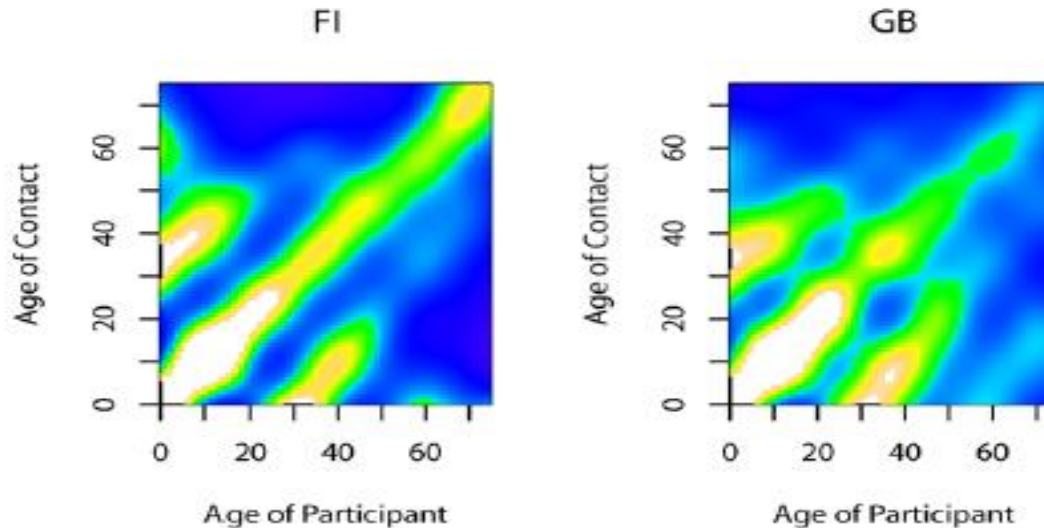


# Reproduction number

$$R_0 = \beta D = p c D$$

Transmission rate  $\beta$  Duration of infectiousness  $D$  = Transmission probability  $p$  Contact rate  $c$  Duration of infectiousness  $D$

**Contact rate: needs clear definition of infectious contact**



# Reproduction number

$$R_0 = \beta D = p c D$$

Transmission rate

Transmission probability

Contact rate

Duration of infectiousness

**Deriving R0 from compartmental models**

## Deriving $R_0$ from compartmental models

Model SI

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

$$\frac{dI}{dt} = \frac{\beta}{N} S_t I_t - \gamma I_t$$

Overall transmission rate:

$$\frac{\beta}{N} S_t I_t$$

Duration of infectiousness:

$$\frac{1}{\gamma}$$

## Deriving $R_0$ from compartmental models

Model SI

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

$$\frac{dI}{dt} = \frac{\beta}{N} S_t I_t - \gamma I_t$$

With  $S=N$  and  $I=1$

Overall transmission rate:

$$\beta$$

So

$$R_0 = \frac{\beta}{\gamma}$$

## Deriving $R_0$ from compartmental models

**! If we change the model, we (usually) change the formula for  $R_0$ !**

Model SI

$$\frac{dS}{dt} = -\frac{\beta}{N} S_t I_t$$

$$\frac{dI}{dt} = \frac{\beta}{N} S_t I_t - \gamma I_t$$

With  $S=N$  and  $I=1$

Overall transmission rate:

$$\beta$$

So

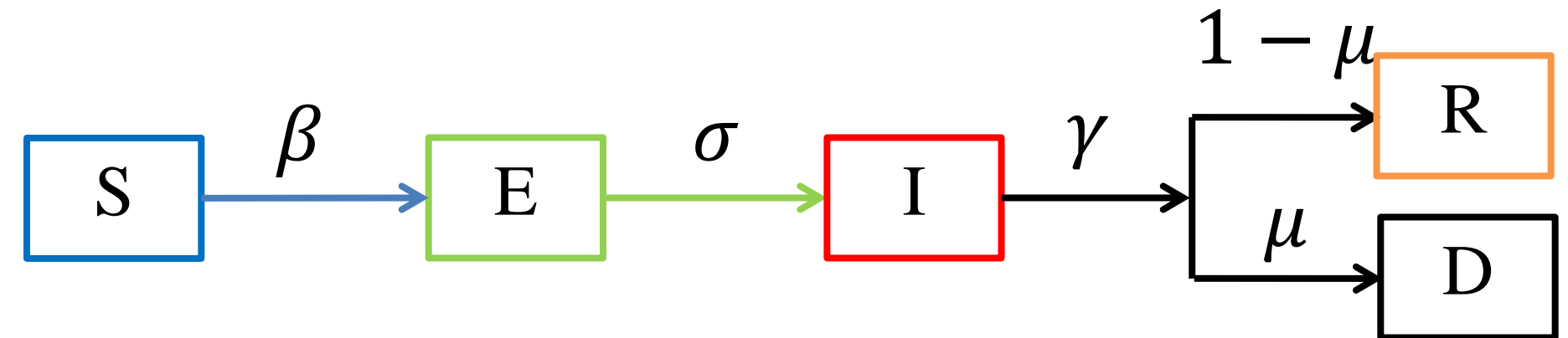
$$R_0 = \frac{\beta}{\gamma}$$



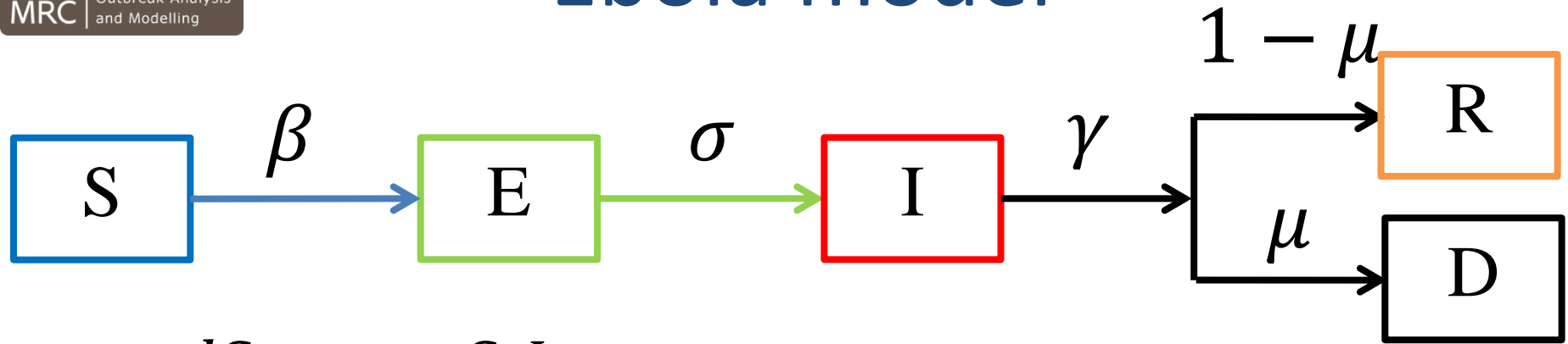


## Natural history of the disease:

1. A susceptible person becomes infected ( $\beta$ )
2. Latency period ( $1/\sigma$ ) – or virus incubation period
3. Infectious period ( $1/\gamma$ ): symptomatic, associated with large mortality and high viral load
4. Case fatality ratio ( $\mu$ ): proportion of death



# Ebola model



$$\frac{dS}{dt} = -\beta \frac{S_t I_t}{N_t}$$

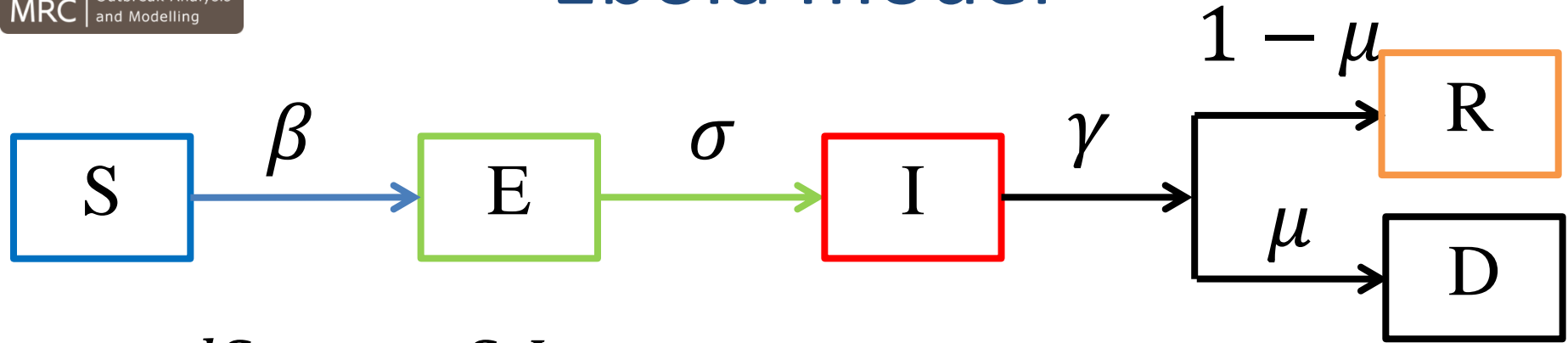
$$\frac{dE}{dt} = +\beta \frac{S_t I_t}{N_t} - \sigma E_t$$

$$\frac{dI}{dt} = +\sigma E_t - \gamma I_t$$

$$\frac{dR}{dt} = +(1 - \mu)\gamma I_t$$

Model for contacts:  
'frequency dependent'

# Ebola model



$$\frac{dS}{dt} = -\beta \frac{S_t I_t}{N_t}$$

$$\frac{dE}{dt} = +\beta \frac{S_t I_t}{N_t} - \sigma E_t$$

$$\frac{dI}{dt} = +\sigma E_t - \gamma I_t$$

$$\frac{dR}{dt} = +(1 - \mu)\gamma I_t$$

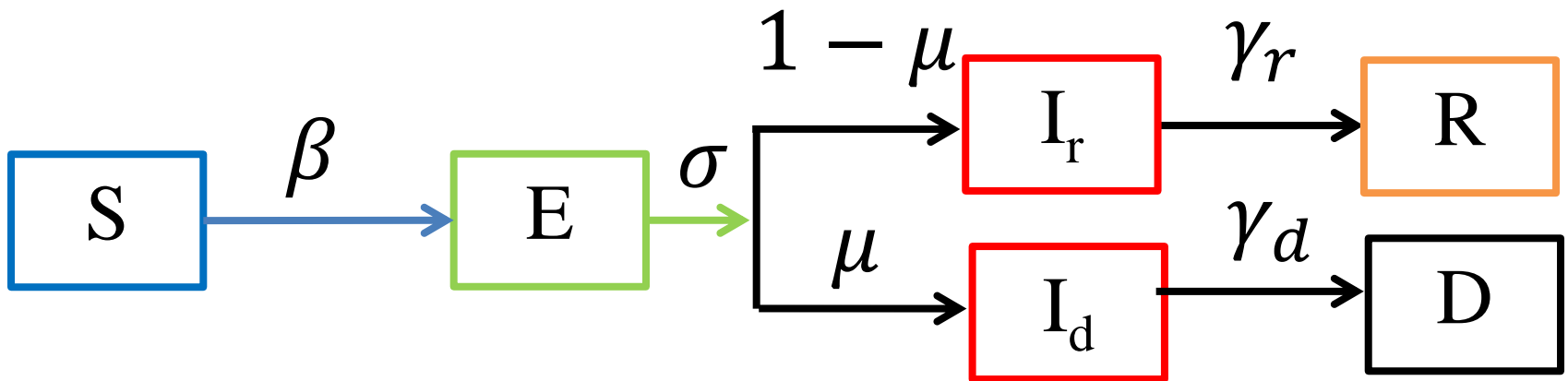
Reproduction number:

$$R_0 = \beta \times 1/\gamma$$

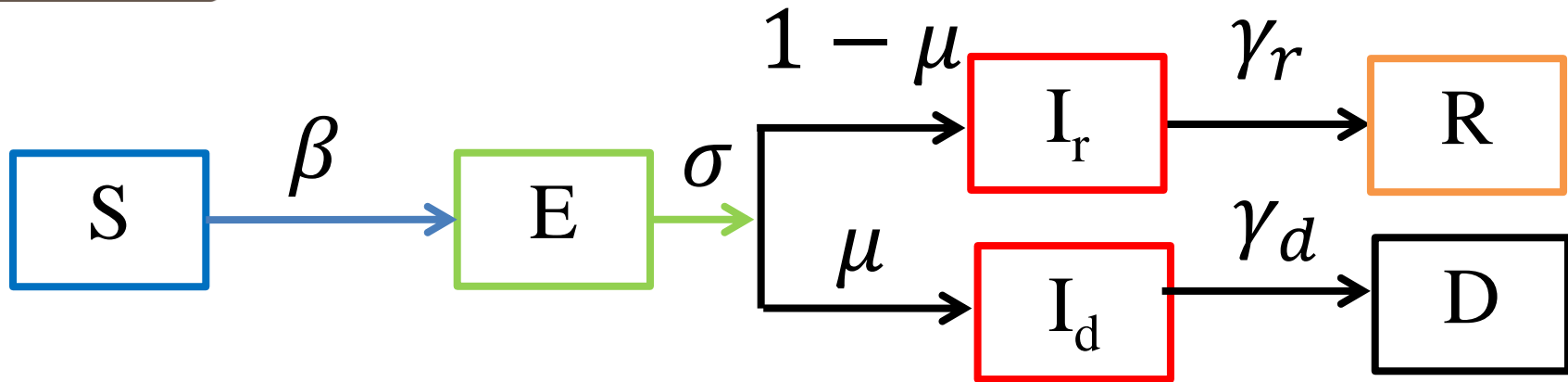
# Ebola model

Increasing model complexity:

- delay onset/death  $\neq$  delay onset/recovery



# Ebola model



$$\frac{dS}{dt} = -\beta_d \frac{S_t I_{d,t}}{N_t} - \beta_r \frac{S_t I_{r,t}}{N_t}$$

$$\frac{dE}{dt} = +\frac{S_t}{N_t} [\beta_d I_{d,t} + \beta_r I_{r,t}] - \sigma E_t$$

$$\frac{dI_r}{dt} = +(1 - \mu)\sigma E_t - \gamma_r I_{d,t}$$

$$\frac{dI_d}{dt} = +\mu\sigma E_t - \gamma_d I_{d,t}$$

$$\frac{dR}{dt} = +\gamma_r I_{d,t}$$

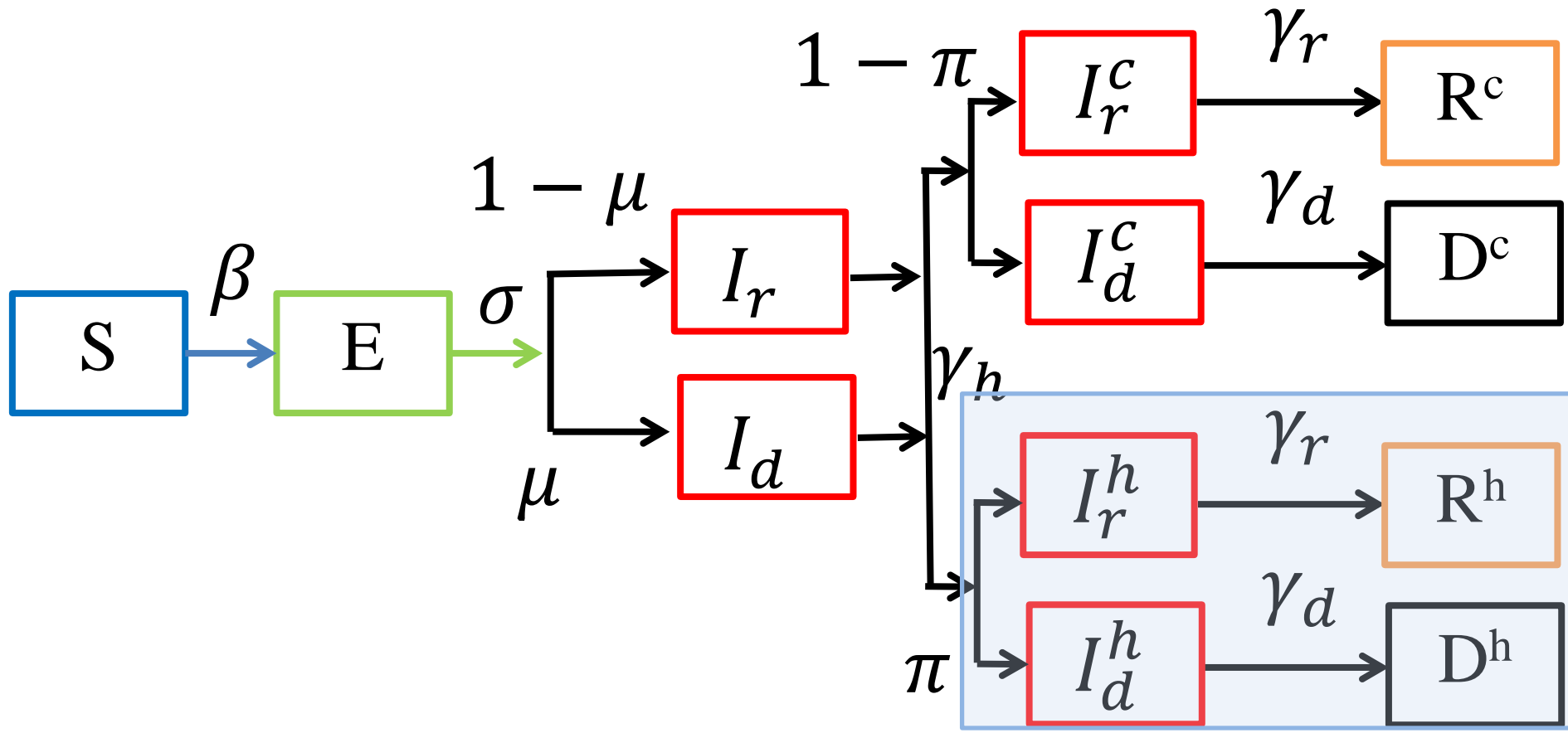
Reproduction number:

$$R_0 = (1 - \mu) \frac{\beta_r}{\gamma_r} + \mu \frac{\beta_d}{\gamma_d}$$

# Ebola model

Increasing model complexity:

- delay onset/death  $\neq$  delay onset/recovery
- once hospitalised/isolated, no further transmission



# Ebola model

## Pre-hospital

$$\begin{aligned}\frac{dS}{dt} &= -\lambda_t S_t \\ \frac{dE}{dt} &= \lambda_t S_t - \sigma E_t \\ \frac{dI_r}{dt} &= (1 - \mu)\sigma E_t - \gamma_h I_{r,t} \\ \frac{dI_d}{dt} &= \mu\sigma E_t - \gamma_h I_{d,t}\end{aligned}$$

with

$$\lambda_t = \beta_d \frac{(I_{d,t} + I_{d,t}^c)}{N_t} + \beta_r \frac{(I_{r,t} + I_{r,t}^c)}{N_t}$$

## Stay in community

$$\begin{aligned}\frac{dI_r^c}{dt} &= (1 - \pi)\gamma_h I_{r,t} - \gamma_r I_{r,t}^c \\ \frac{dI_d^c}{dt} &= (1 - \pi)\gamma_h I_{d,t} - \gamma_d I_{d,t}^c \\ \frac{dR^c}{dt} &= \gamma_r I_{r,t}^c\end{aligned}$$

## In hospital

$$\begin{aligned}\frac{dI_r^h}{dt} &= \pi\gamma_h I_{r,t} - \gamma_r I_{r,t}^h \\ \frac{dI_d^h}{dt} &= \pi\gamma_h I_{d,t} - \gamma_d I_{d,t}^h \\ \frac{dR^h}{dt} &= \gamma_r I_{r,t}^h\end{aligned}$$



## Ebola model

Reproduction number:

- Someone who will die in community:  $\beta_d \times \left[ \frac{1}{\gamma_h} + \frac{1}{\gamma_d} \right]$
- Someone who will recover in community:  $\beta_r \times \left[ \frac{1}{\gamma_h} + \frac{1}{\gamma_r} \right]$
- Someone who will die in hospital:  $\beta_d \times \left[ \frac{1}{\gamma_h} \right]$
- Someone who will recover in hospital:  $\beta_h \times \left[ \frac{1}{\gamma_h} \right]$

Weighting to obtain reproduction number:

$$\begin{aligned}
 R_0 &= \mu(1 - \pi)\beta_d \left[ \frac{1}{\gamma_h} + \frac{1}{\gamma_d} \right] + (1 - \mu)(1 - \pi)\beta_r \left[ \frac{1}{\gamma_h} + \frac{1}{\gamma_r} \right] + \mu\pi\beta_d \left[ \frac{1}{\gamma_h} \right] + (1 - \mu)\pi\beta_r \left[ \frac{1}{\gamma_h} \right] \\
 &= \mu \beta_d \left[ \frac{1}{\gamma_h} + (1 - \pi) \frac{1}{\gamma_d} \right] + (1 - \mu)\beta_r \left[ \frac{1}{\gamma_h} + (1 - \pi) \frac{1}{\gamma_r} \right]
 \end{aligned}$$



# Increase complexity

1. Impact of unsafe funeral - vaccination
2. Stochastic Model
3. Spatial Model
4. Individual based Model

Warning:

‘To explain a complex and poorly understood reality with a complex poorly understood model is not progress’

John Maynard Smith



# Ebola model

practical

